

*Abstract*

A method for issuing a derivative contract to a buyer includes providing an index that represents a measure of commercial market volatility, assigning a target value for the index at an expiration of the derivative, identifying a premium for the derivative contract, estimating a return value to pay a buyer at the expiration if the target value is attained, and issuing the derivative contract to the buyer in accordance with the premium, expiration, and return value.

TECHNICAL SPECIFICATIONS